

# Danske Invest SICAV Denmark Focus Class RI

## ESG data

Danske Bank leverages ESG research & analytics from multiple data vendors. In this report, we use Sustainalytics 'ESG Risk Rating' framework which measures the degree to which a company's economic value is at risk driven by ESG factors, or rather, the magnitude of a company's unmanaged ESG risks.

## Sustainalytics research out-takes

- Measures company exposure to industry-specific material risks and how well the company is managing those risks.
- The level of exposure is based on factors such as the business model, financial strength, geography and controversies.
- Corporate governance ratings are fully integrated into the ESG risk ratings as the baseline for all companies.
- Nearly 40 industry-specific indicators available to assess company performance.

## Sustainalytics building blocks

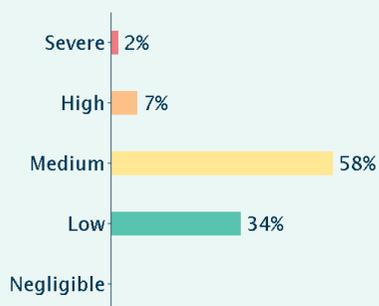


## Sustainalytics risk levels

Holdings	Scale
Severe	>40
High	30-40
Medium	20-30
Low	10-20
Negligible	0-10

## Sustainalytics risk distribution

Distribution, risk level scores



## Lowest ESG risk companies

(according to Sustainalytics ESG Risk Rating)

Holdings	ESG risk	Holdings	ESG risk
Pandora A/S	10	Per Aarsleff Holding A/S	41
ISS A/S	12	Ambu A/S	37
Vestas Wind Systems A/S	13	Zealand Pharma A/S	36
Coloplast A/S	13	Demant A/S	33
Matas A/S	13	Bavarian Nordic A/S	30

## Highest ESG risk companies

(According to Sustainalytics ESG Risk Rating)

 <b>Sustainalytics Risk Score</b> Average across all holdings	<b>23</b>
 <b>Portfolio coverage</b> % of portfolio covered by Sustainalytics	<b>96%</b>

## Basic information

ISIN code	LU1542185217
Benchmark	OMX Copenhagen CAP GI Index (net dividends reinvested)
Website	<a href="https://www.danskeinvest.com">https://www.danskeinvest.com</a>
Fund domicile	LU
Currency	DKK
Manager	Jesper Neergaard Poll

## Investment policy

The fund invests mainly in a narrow and focused selection of Danish equities. Specifically, the fund invests at least two-thirds of net assets in equities and equity-related securities that are traded on the Nasdaq OMX Copenhagen (a regulated market in Denmark). In actively managing the fund's portfolio, the management team selects securities that appear to offer superior investment characteristics. The fund generally expects that its holdings, and therefore its performance, may not differ significantly from those of the benchmark. The fund may use derivatives for hedging and efficient portfolio management.

## *Disclaimer & contact information*

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